

New Structured Notes Available Immediately



Dear Reader,

This month we would like to bring to your attention what is New and Attractive in the Structured Notes sector.

Notes are typically open for a 4 to 6 week period; the selection of notes is therefore being constantly updated on our website, where you will typically find 6 to 10 offerings per month from all of the major houses. PCP has the widest range of notes available under one roof.

Below is the current range of structured notes available immediately for investment. You can also visit our [PCP website](#) where you will find a wide range of funds and services that you may find of interest.

Product	CCY	Strike Date	Description	Returns & Barriers	Factsheet
RBC Industrial Metals Sector Income Notes	GBP, USD, EUR	18/05/2001	A unique investment providing Fixed levels of Quarterly Income over a 3 year investment term, linked to a basket of Industrial Metals stocks	2.125% per quarter 100% maturity 50% barrier	View uploaded file
CitiFirst Auto-Callable Note	USD	27/05/2001	Linked to 2 indices: Hang Seng China Enterprises Index. Taiwan Index - Autocal 5 year	7% semi-annually 100% maturity 50% barrier	View uploaded file
Morgan Stanley China/FTSE/Brazil May 11 Autocall 5 yr	GBP	27/05/2011	China/FTSE/Brazil May 2011 Autocall 5 year	14.5% Annual 100% maturity 50% barrier	View uploaded file
Morgan Stanley China/FTSE/Brazil May 11 Autocall 5 yr	USD	27/05/2011	China/FTSE/Brazil May 2011 Autocall 5 year	16% Annual 100% maturity 50% barrier	View uploaded file
RBC Global Equity Indices - Autocall 3 yr	GBP, USD, EUR	26/05/2011	S&P 500 Index (SPX)- Hang Seng China Enterprises Index (HSCEI)-Eurostoxx50 Index (SX5E)-iShs MSCI Brazil Index Fund (EWZ US Equity)	5% semi-annually 100% maturity 40% barrier	View uploaded file
Morgan Stanley Quarterly Income Note - 5 yr	GBP, USD, EUR	03/06/2011	FTSE 100 (UKX) - S&P 500 (SPX) - Eurostoxx50 (SX55)	2.15+% per quarter 100% maturity 60% barrier	View uploaded file
RBS Multi Index Autocall Note 11 - 5 yr	GBP, USD, EUR	03/06/2011	FTSE 100 (UKX) - S&P 500 (SPX) - Eurostoxx50 (SX55)	14% Annual 100% maturity 60% barrier	View uploaded file
RBS Multi Index Autocall Note 10 - 5 yr	GBP, USD, EUR	03/06/2011	Hang Seng Index - S&P 500 Index - Eurostoxx50 index	12.5% Annual 100% maturity 60% barrier	View uploaded file
RBS Dynamic Asset Allocator Note 11 - 5 yr	GBP, USD, EUR	03/06/2011	Equity Markets - Emerging Equity Markets - Property - COMMODITIES - Cash Deposit	7% Max per month 104% maturity	View uploaded file

Contact us to find out more: helena@pcpfunds.com
or visit our website for further details: www.pcpfunds.com

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